

1 / 12

DRAWN BY	O.G. FIG.	
	CLASS	SUBCLASS
DRAFTSMAN		

100

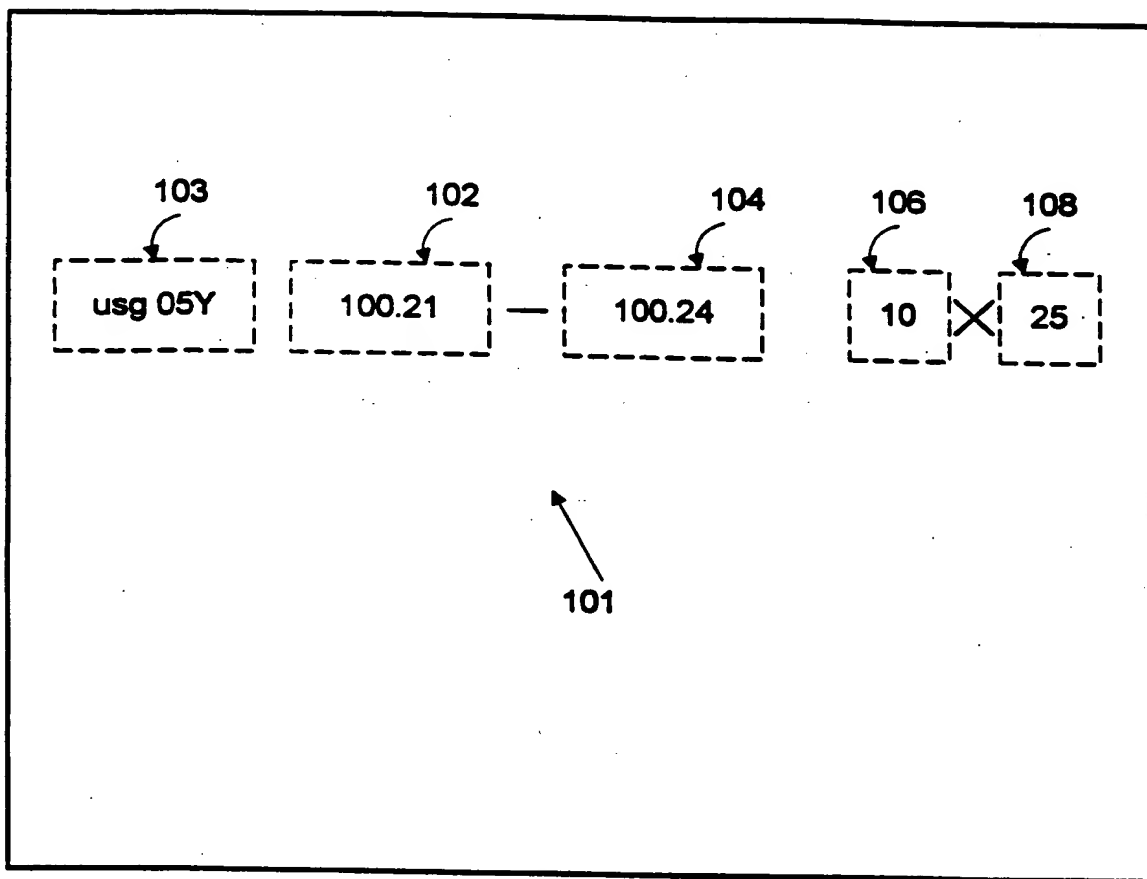


FIG. 1

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APPROVED BY DRAFTSMAN	O.G. FIG.	
	CLASS	SUBCLASS

200

usg.05y 1 at 99.12 +

Price: 99.12 + 224 226

Size: 1 230 232

228 Action 228 208 204 202 210 206 234

212 Bid 216 Cxl Bids 220 Cancel All 222 Cxl All For All Inst

Buy 10 7 8 9 25 4 5 6 50 1 2 3 Cxl Sells Cxl Offers

100 0 + - Cancel All Cxl All For All Inst

BKS DEL

Preference

☒ GTC ☐ Limit ☐ AON ☐ Stop ☐ MIT

☒ Close On Action 238

Configure Keypad 240

Settings 241

Display History 243

Close 242

FIG. 2

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APPROVED	O.G. FIG.
	CLASS / SUBCLASS
B:	
DRAFTSMAN	

300

System Settings

Item Type 304 USG.05y 302 More Settings

Input preferences

306

☐ Enable Entry Verification

☒ Use Shortcode

☒ Entry Verification Dialog on Single Click

Treat Size As

☐ Total

☒ Incremental

Price Convention

☒ 32nds

☐ Decimal

Display Preferences

308

☒ Display Item in Market Cell

Display Item as:

☒ Name

☐ Description

More Display Settings

☒ Size lists in Market Cell

☒ Display Net Position in Market Cell

☒ Scrollbars

☒ Display Executing Orders First

On Startup

310

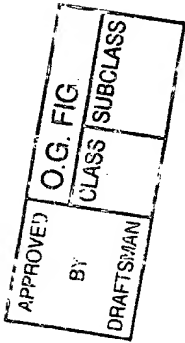
☒ Load trades in Trade History

OK 312

Cancel 314

FIG. 3

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400

System Settings Screen 2

Input preferences

412 ☐ Authorization Required Size

☒ Bid/Buy Price Limit 414

☒ Offer/Sell Price Limit 416

Entry Verification Preferences

418 ☐ Populate Price From Last Trade Price

420 ☒ Populate Price From Last Bid/Offer Price

Trade Preferences

402 ☒ Buy/Sell All

404 ☐ Buy/Sell Partial

Size:

Market Preferences

Price Increment 410

Size increment 408

Default Size 406

422

424

FIG. 4

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APPROVED	C.G. FIG	
	CLASS	SUBCLASS
	DRAFTSMAN	

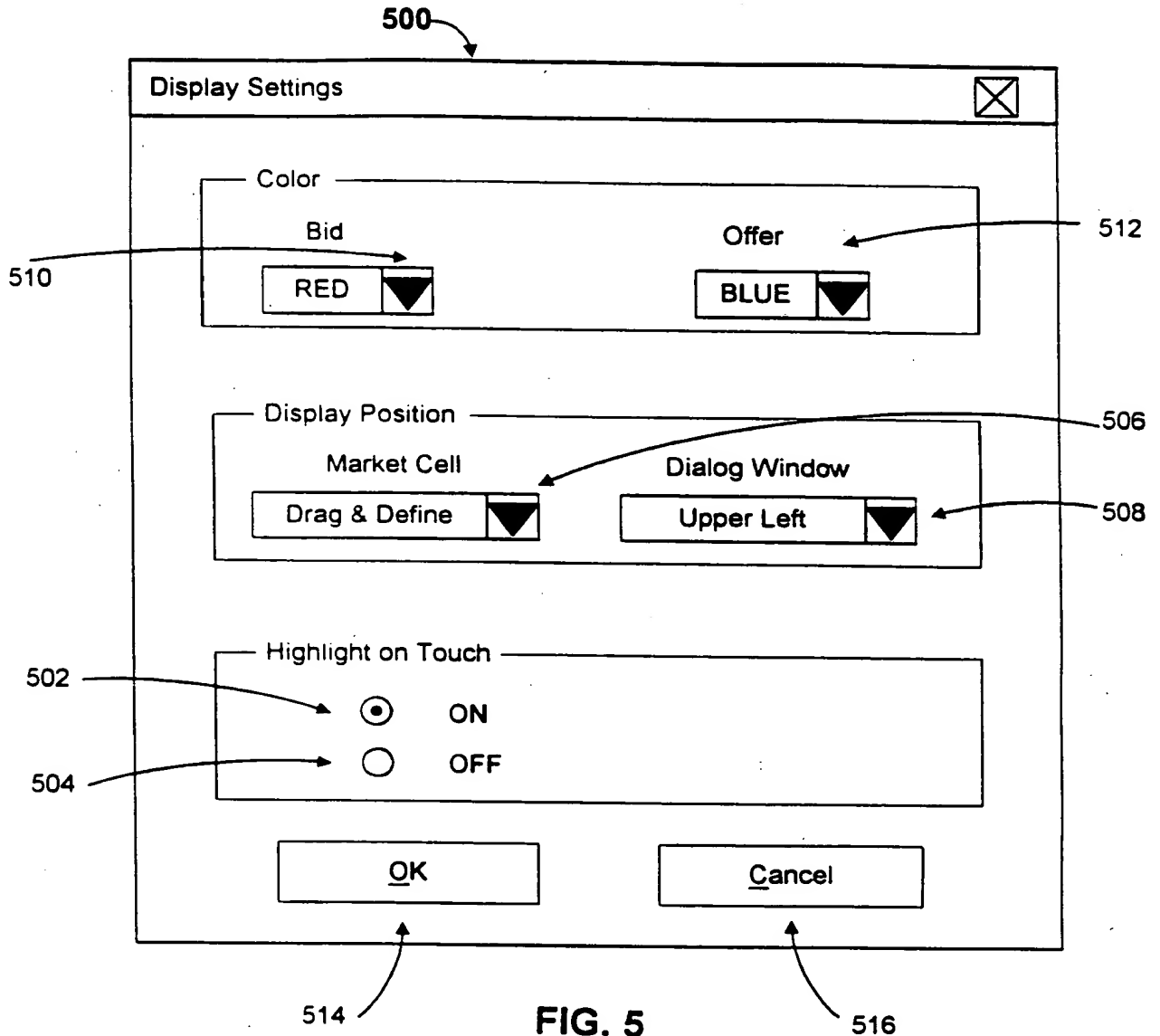
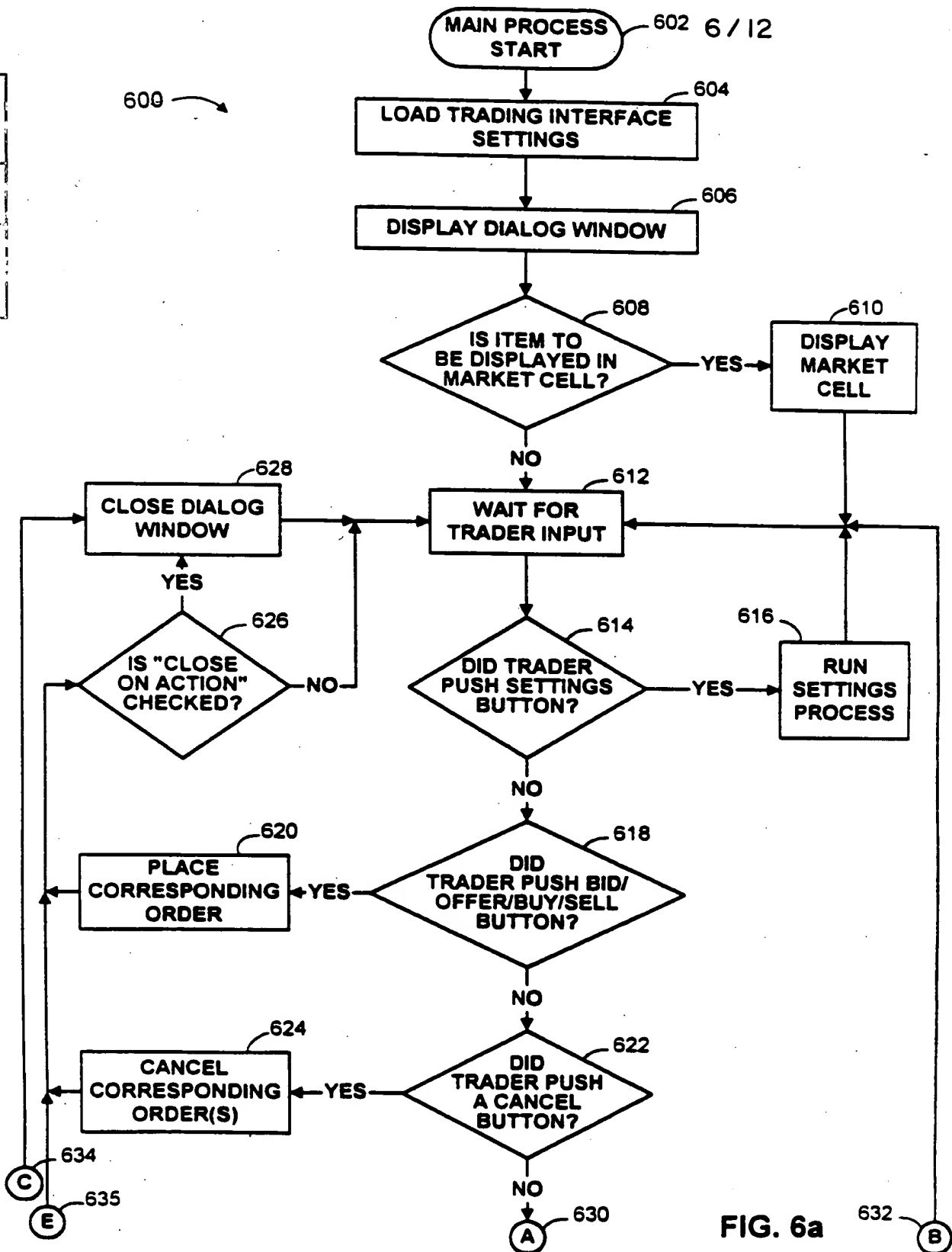


FIG. 5

FIG. 5

APPROVE	CLASS	SUBCLASS
BY		
DRAFTSMAN		



APPROVED	O.G. FIG
BY	CLASS/SUBCLASS
DRAFTSMAN	

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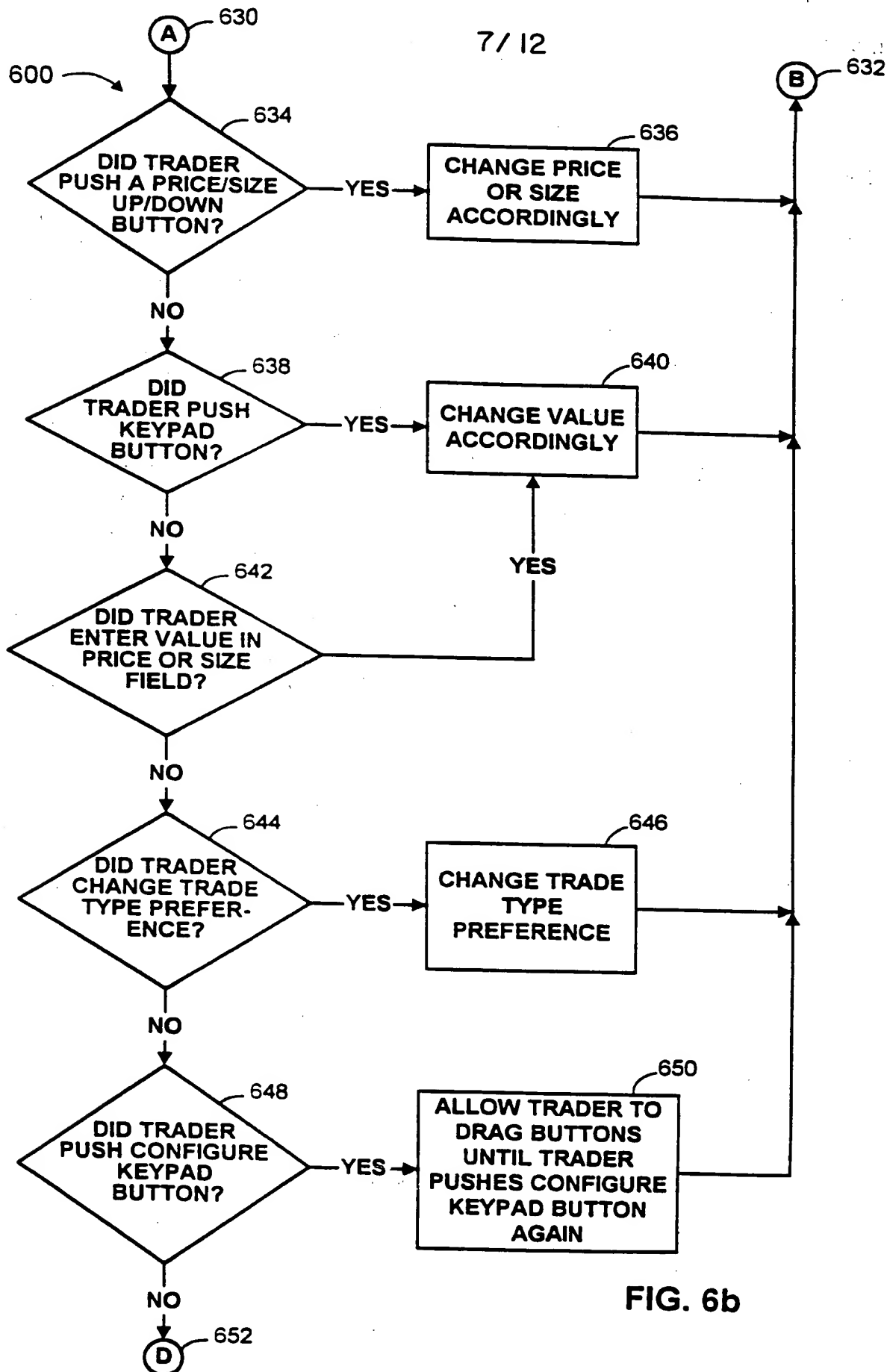


FIG. 6b

TO 5040 "T 5040" 60

APPROVED	CC: FIG
BY	CLASS / SUBCLASS
DRAFTSMAN	

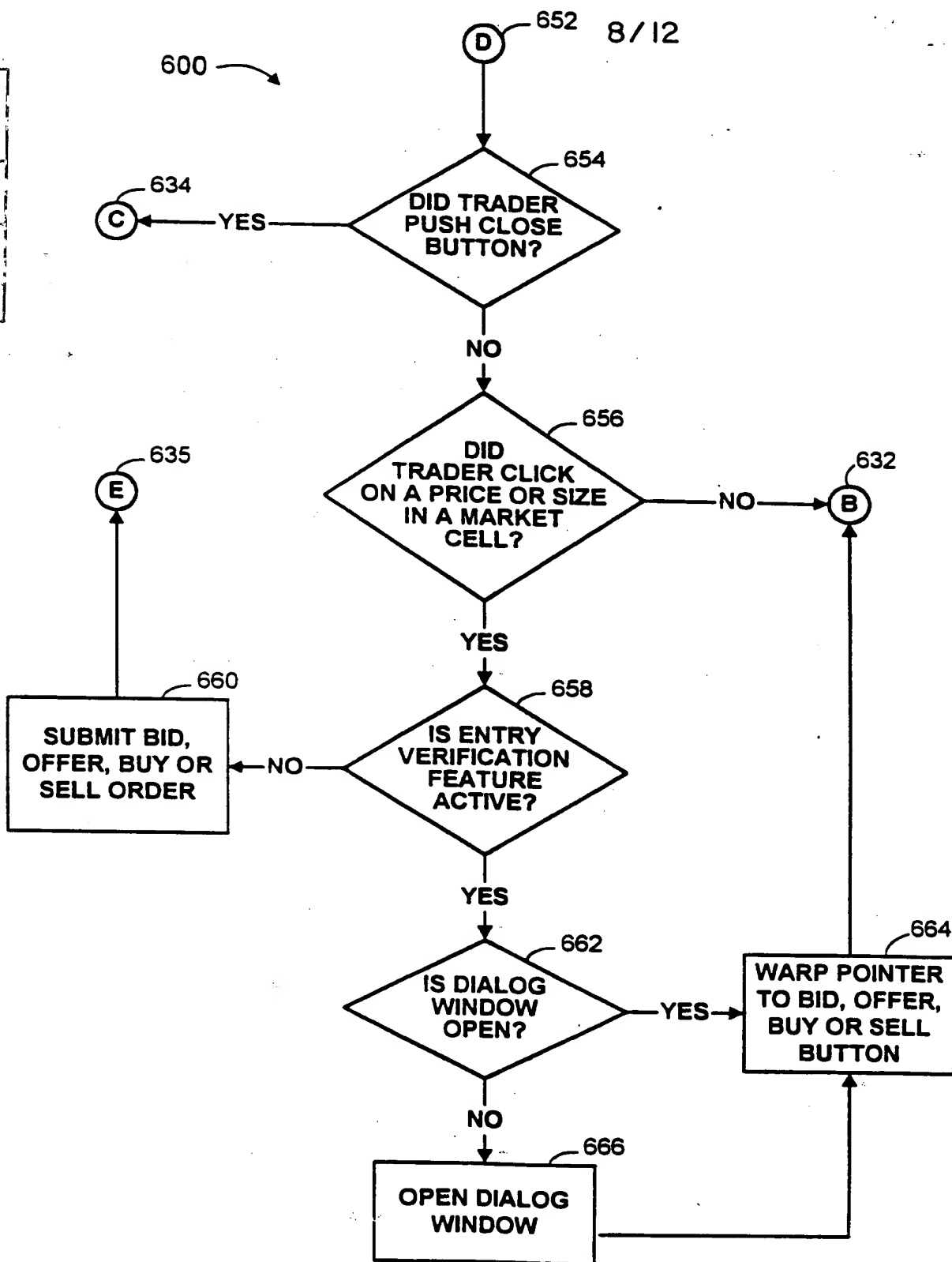


FIG. 6c

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700

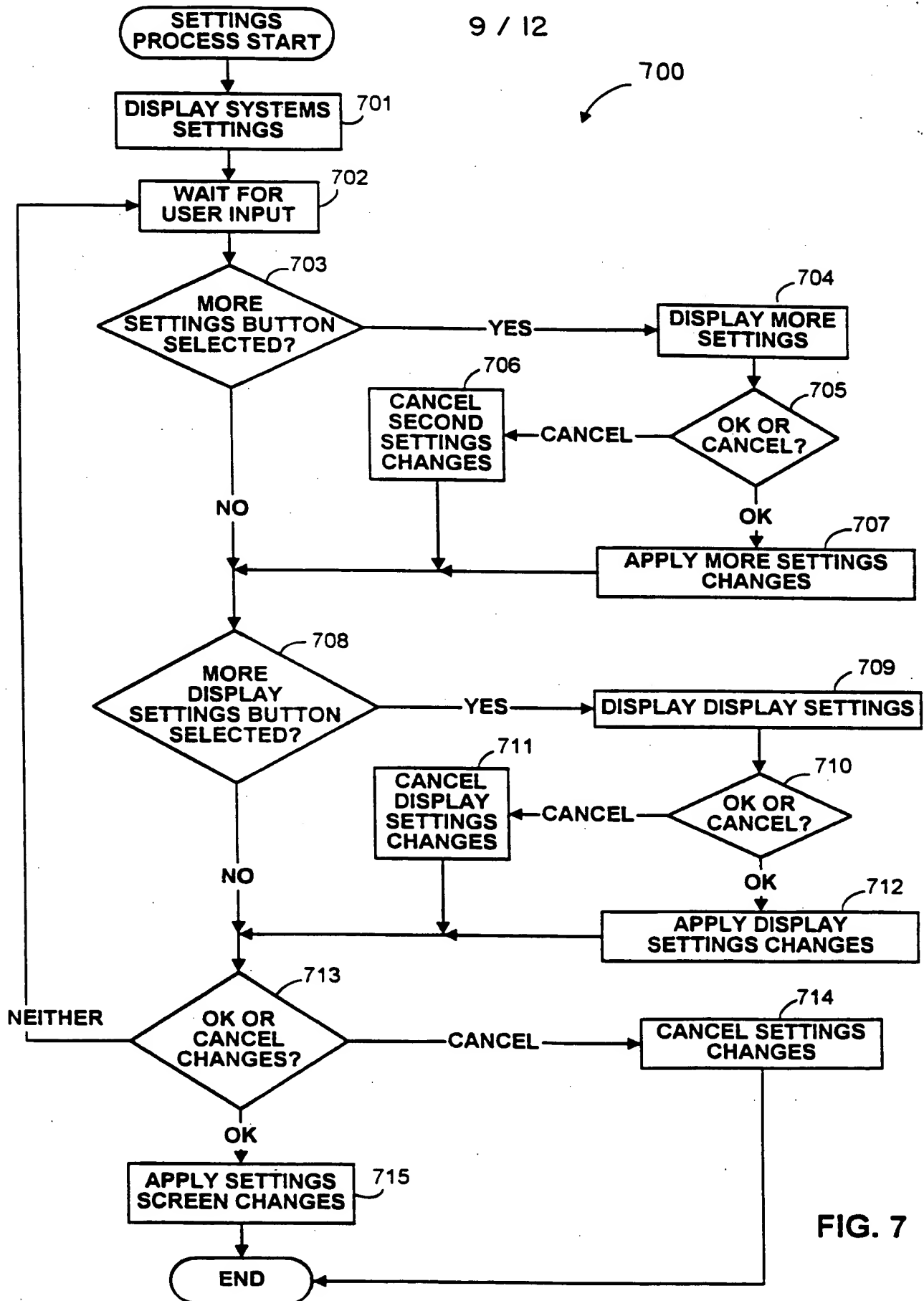


FIG. 7

APPROVED BY DRAFTSMAN
 O.G. FIG CLASS SUBCLASS

105040 15954/60

APPROVED
27
CLASSIFIED
DRAFT/ISSUE

10/12/2000

Applicants : Glenn D. Kirwin et al. Confirmation No.: 1536
Application No. : 09/74 Filed: December 22, 2000
For : SYSTEMS AND METHODS FOR PROVIDING A TRADING INTERFACE
Attorney : Matthew T. Byrne, Regn. No. 40,934, Tel: (212)-596-9000

Sheet 10/12
Docket No.
CF/013

REUTERS 3000 XTRA - BOND ANALYSIS

FILE EDIT VIEW FORMAT OBJECT TOOLS DATABASE HELP

GOVT 4.75% 15-NOV-2008 USD

SEARCH

CONNECTED

CF:HIGH

REAL-TIME

SHEET SETUP

HELP

BOND ANALYSIS

PRICE/YIELD ANALYSIS

TRADE DATE [TODAY]

SETTLEMENT DATE [24-FEB-1999]

PRICE [96.63]

YIELD [5.196%]

ADDITIONAL YIELDS

US GOVT EQUIV

YIELD [5.196%]

IR SWAP SPREAD TO BOND

SPREAD (bp) [-78.2]

SWAP TERM (Yrs.) [9.685]

SWAP RATE [5.977%]

PROCEEDS ANALYSIS

UNADJ. PA (USD) [10000000]

BASE FX [EP]

FX ADJ. PA [0.7197]

PRINCIPAL [719,683.34]

101 DAYS ACCRUED [695,394.03]

TOTAL [704,931.82]

RISK ANALYSIS

MAC/MOD. DURATION [7.755 / 7.559]

CONVEXITY [69.772]

PRICE VALUE OF [01] [0.074]

YIELD VALUE OF [1bp] [0.0000%]

NEWS SETUP

MAIL OR ALERTS

ALERTS MANAGEMENT

LIST MANAGEMENT

US3M

EP 10

EU 30

US1

GOVT 6%

GOVT 4%

GOVT 5% 1999

CLEAR RECENT LIST

REAL TIME SOURCES

US46/N08T=PX

US46/N08T=GN

US10YT=RR

US10YT=R

US10YT=RPX4

US10YT=RPX3

BENCHMARK CURVE/TABLE

TERM

CPN

MATURITY

PRICE

YIELD

804

806

808

810

812

814

816

802

YIELD

5.4

5.2

5

4.8

4.6

1YR

7YR

15YR

30YR

QUSBMX = QUS30YT = RR 02/15/20

5.25% NATIVE BID

YIELD 30YR 5.56

FROM

SUBJECT

RECEIVED

15:15

REUTERS

FIG. 8

APPROVED	BY	DRAFTSMAN
CLASS	FIG	SUBCLASS

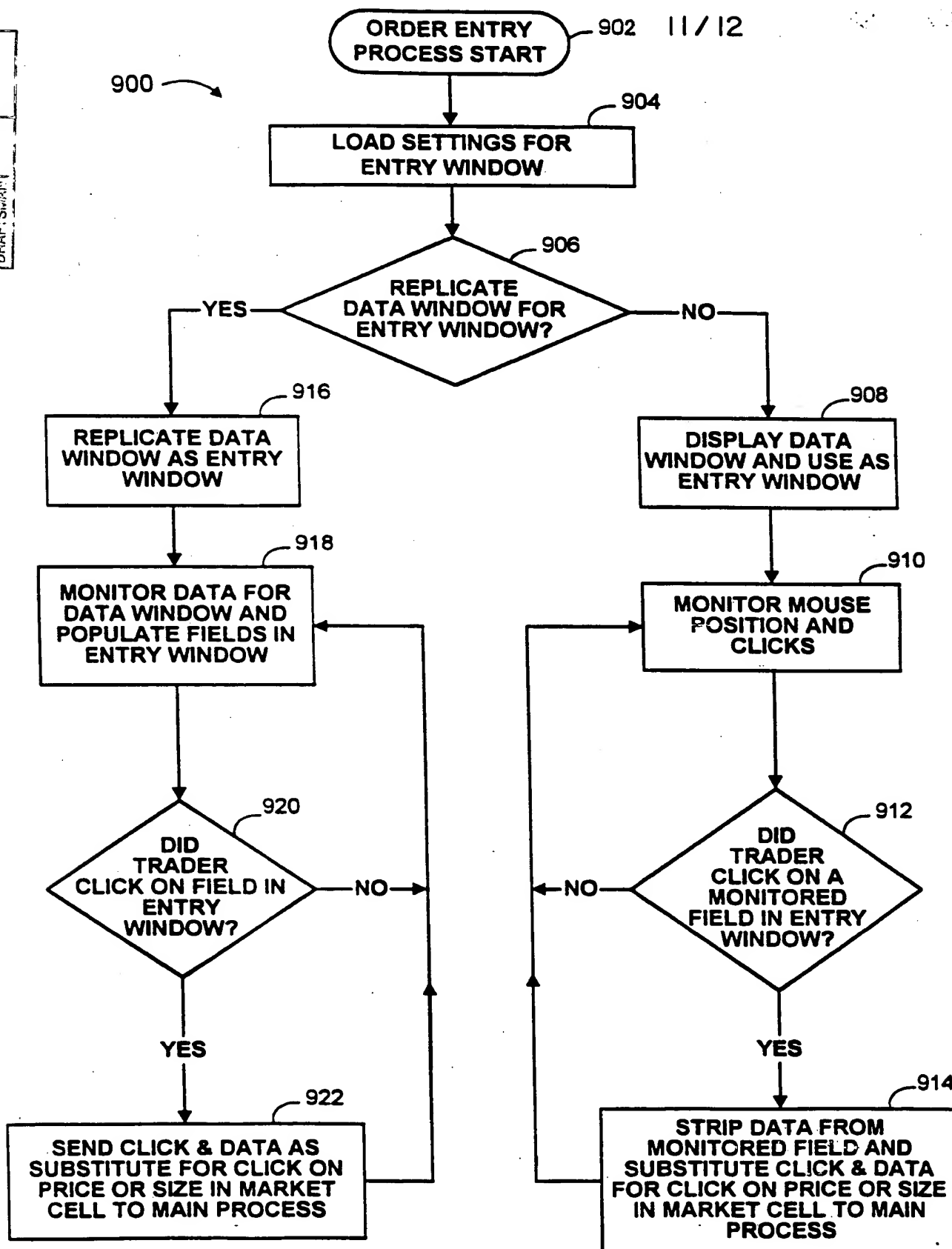


FIG. 9

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APPROVED	C.C. FIG
BY	CLASS / SUBCLASS
DRAFTSMAN	

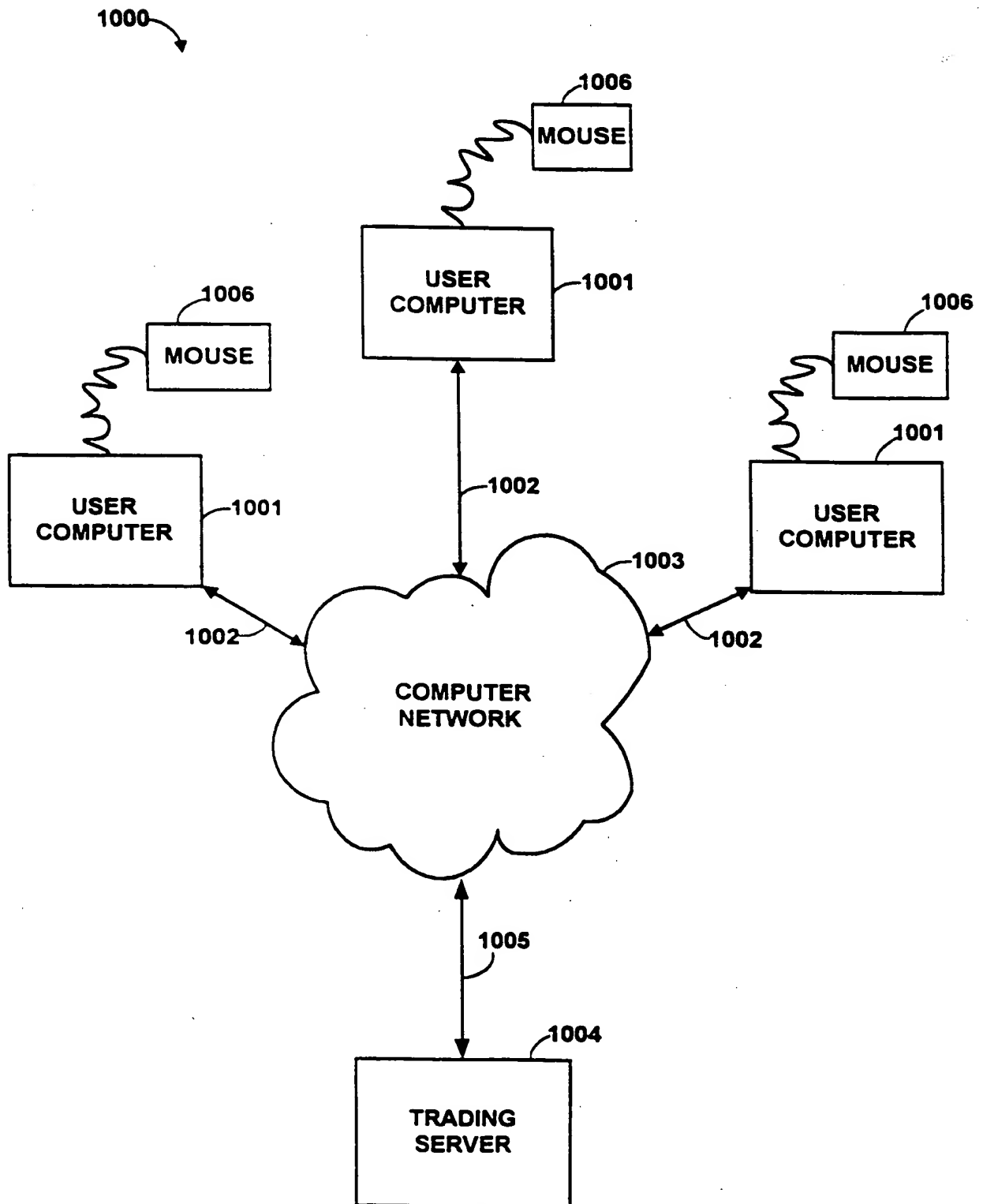


FIG. 10